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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 20/11/2018

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On 20/11/2018	Any day expiry	14.11600		14.11600		14.01380	14.01380		20.16	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry	14.11890		14.11890		14.01460	14.01460		18.22	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry	14.11890		14.11890		14.01530	14.01530		18.25	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	13.67	Put	7.88790	0.00789	20.17190	0.02017	7.888	23.20	0.06	0.00	0	20,000.00
\$ / R	On 23/11/2018	Any day expiry	14.25	Put	181.59190	0.18159	273.22950	0.27323	181.592	20.09	0.69	0.00	0	20,000.00
\$ / R	On 28/11/2018	Any day expiry			14.12380	14.12380	14.02180	14.02180		17.17	0.00	0.00	0	368.00
\$ / R	On 28/11/2018	Any day expiry	14.76	Call	11.03010	0.01103	9.00860	0.00901	11.030	19.32	0.06	0.00	0	4,000.00
\$ / R	On 29/11/2018	Any day expiry			14.12550	14.12550	14.02310	14.02310		17.56	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.12720	14.12720	14.02480	14.02480		17.72	0.00	4,723,667.50	335	2,092.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	1.72820	0.00173	2.75660	0.00276	1.728	21.74	0.01	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	49.87750	0.04988	79.54350	0.07954	49.878	17.80	0.21	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	61.59880	0.06160	95.56590	0.09557	61.599	17.79	0.25	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	189.84550	0.18985	146.51760	0.14652	189.845	17.74	0.55	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	237.63650	0.23764	314.97180	0.31497	237.637	18.06	0.61	0.00	0	421.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	98.38790	0.09839	77.17100	0.07717	98.388	18.23	0.35	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	17.08470	0.01708	15.63730	0.01564	17.085	19.93	0.08	0.00	0	600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	15.83430	0.01583	14.72290	0.01472	15.834	20.00	0.08	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	0.12720	0.00013	0.21420	0.00021	0.127	31.21	0.00	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	0.00850	0.00001	0.14810	0.00015	0.009	31.38	0.00	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.13570	14.13570	14.03340	14.03340		17.55	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,320.43530	1.32044	1,421.90390	1.42190	1,320.435	22.26	0.97	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.13740	14.13740	14.03510	14.03510		17.69	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.75	Put	59.20270	0.05920	91.57200	0.09157	59.203	16.71	0.21	0.00	0	65,000.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	103.23700	0.10324	147.20890	0.14721	103.237	17.07	0.31	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	307.48790	0.30749	382.97900	0.38298	307.488	18.23	0.61	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	795.27730	0.79528	892.16540	0.89217	795.277	20.40	0.89	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,173.60790	1.17361	1,274.17650	1.27418	1,173.608	21.67	0.96	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.13910	14.13910	14.03680	14.03680		17.82	0.00	0.00	0	500.00
\$ / R	On 07/12/2018	Any day expiry	13.75	Put	65.48720	0.06549	97.73030	0.09773	65.487	16.96	0.22	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.07	Call	250.61940	0.25062	205.04690	0.20505	250.619	17.65	0.56	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.50	Call	97.52100	0.09752	80.23320	0.08023	97.521	19.08	0.28	0.00	0	125.00
\$ / R	On 11/12/2018	Any day expiry			14.14590	14.14590	14.04370	14.04370		17.69	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	58.16900	0.05817	83.98580	0.08399	58.169	16.85	0.18	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	115.16520	0.11517	154.88040	0.15488	115.165	17.20	0.30	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	33.23450	0.03323	27.84950	0.02785	33.234	20.60	0.10	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	7.75180	0.00775	7.06250	0.00706	7.752	22.19	0.03	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.14750	14.14750	14.04540	14.04540		17.79	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.15090	14.15090	14.04890	14.04890		17.95	0.00	521,474,815.90	36,851	788,049.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	0.16590	0.00017	0.20160	0.00020	0.166	24.06	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	0.23780	0.00024	0.28980	0.00029	0.238	23.66	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	0.38670	0.00039	0.47360	0.00047	0.387	23.13	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	0.53330	0.00053	0.65510	0.00066	0.533	22.77	0.00	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	0.56860	0.00057	0.69890	0.00070	0.569	22.69	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	0.73390	0.00073	0.90420	0.00090	0.734	22.41	0.00	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	1.00760	0.00101	1.24490	0.00124	1.008	22.05	0.00	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	1.17950	0.00118	1.45930	0.00146	1.180	21.87	0.00	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	1.77120	0.00177	2.19900	0.00220	1.771	21.40	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	2.56740	0.00257	3.19700	0.00320	2.567	20.97	0.01	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,653.46740	1.65347	1,552.09700	1.55210	1,653.467	20.97	0.99	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	3.82040	0.00382	4.77070	0.00477	3.820	20.51	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	4.44510	0.00445	5.52560	0.00553	4.445	20.33	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	5.48720	0.00549	6.74570	0.00675	5.487	20.08	0.02	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	9.37560	0.00938	11.87470	0.01187	9.376	19.16	0.03	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	10.71690	0.01072	13.66110	0.01366	10.717	18.93	0.04	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,161.61690	1.16162	1,062.56110	1.06256	1,161.617	18.93	0.96	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	12.24840	0.01225	15.70710	0.01571	12.248	18.70	0.04	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	13.99630	0.01400	18.04790	0.01805	13.996	18.47	0.05	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	969.16330	0.96916	872.67690	0.87268	969.163	18.02	0.94	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	19.25920	0.01926	25.11550	0.02512	19.259	17.93	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	20.85350	0.02085	27.25900	0.02726	20.853	17.79	0.07	0.00	0	17,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	921.75350	0.92175	826.15900	0.82616	921.754	17.79	0.93	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	25.09320	0.02509	32.95780	0.03296	25.093	17.47	0.08	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	25.76350	0.02576	33.85870	0.03386	25.763	17.42	0.09	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	736.21740	0.73622	650.43070	0.65043	736.217	16.88	0.88	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	35.31740	0.03532	51.53070	0.05153	35.317	16.88	0.12	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	42.60390	0.04260	61.15700	0.06116	42.604	16.95	0.13	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	693.50390	0.69350	610.05700	0.61006	693.504	16.95	0.87	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	60.51430	0.06051	84.23740	0.08424	60.514	17.11	0.18	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	78.40000	0.07840	106.67390	0.10667	78.400	17.23	0.22	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	83.40420	0.08340	112.86430	0.11286	83.404	17.26	0.23	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	96.89280	0.09689	129.39040	0.12939	96.893	17.34	0.25	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	108.71950	0.10872	143.70860	0.14371	108.720	17.40	0.27	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	111.82240	0.11182	147.44320	0.14744	111.822	17.41	0.28	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	462.72240	0.46272	396.34320	0.39634	462.722	17.41	0.72	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	146.18380	0.14618	188.22130	0.18822	146.184	17.57	0.34	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	366.58030	0.36658	309.86870	0.30987	366.580	17.64	0.63	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	337.64630	0.33765	284.18480	0.28418	337.646	17.72	0.60	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	186.74630	0.18675	235.28480	0.23528	186.746	17.72	0.40	28,059,311.15	5,000	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	233.60200	0.23360	289.90070	0.28990	233.602	17.87	0.46	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	243.72490	0.24372	301.81570	0.30182	243.725	17.90	0.47	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	269.78020	0.26978	226.76150	0.22676	269.780	17.92	0.52	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	259.37460	0.25937	320.12440	0.32012	259.375	17.95	0.49	0.00	0	235,564.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	264.96760	0.26497	326.34200	0.32634	264.968	17.98	0.50	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	238.84370	0.23884	200.66810	0.20067	238.844	18.11	0.48	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	287.94370	0.28794	351.76810	0.35177	287.944	18.11	0.52	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	311.87180	0.31187	378.05890	0.37806	311.872	18.25	0.54	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	218.89830	0.21890	183.66360	0.18366	218.898	18.28	0.45	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	349.48190	0.34948	419.04590	0.41905	349.482	18.44	0.58	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	369.02980	0.36903	440.20280	0.44020	369.030	18.54	0.60	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	189.92980	0.18993	159.10280	0.15910	189.930	18.54	0.40	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	382.32780	0.38233	454.54260	0.45454	382.328	18.61	0.61	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	183.22780	0.18323	153.44260	0.15344	183.228	18.61	0.39	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	409.54210	0.40954	483.76900	0.48377	409.542	18.74	0.63	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	167.37190	0.16737	140.08630	0.14009	167.372	18.77	0.37	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	155.57420	0.15557	130.17870	0.13018	155.574	18.90	0.35	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	139.27300	0.13927	116.52960	0.11653	139.273	19.10	0.32	67,295,804.55	15,000	13,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	488.37300	0.48837	567.62960	0.56763	488.373	19.10	0.68	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	495.81110	0.49581	575.48970	0.57549	495.811	19.13	0.69	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	564.62800	0.56463	647.82920	0.64783	564.628	19.43	0.73	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	115.52800	0.11553	96.72920	0.09673	115.528	19.43	0.27	0.00	0	81,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	113.37110	0.11337	94.93600	0.09494	113.371	19.46	0.27	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	111.25280	0.11125	93.17340	0.09317	111.253	19.49	0.27	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	620.30220	0.62030	705.92650	0.70593	620.302	19.66	0.75	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	95.58920	0.09559	80.16980	0.08017	95.589	19.76	0.23	0.00	0	70,000.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	677.66190	0.67766	765.44630	0.76545	677.662	19.89	0.78	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	685.98290	0.68598	774.05450	0.77405	685.983	19.92	0.78	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	86.88290	0.08688	72.95450	0.07295	86.883	19.92	0.22	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	728.03760	0.72804	817.19500	0.81719	728.038	20.09	0.80	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	78.93760	0.07894	66.09500	0.06609	78.938	20.09	0.20	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	75.95880	0.07596	63.52720	0.06353	75.959	20.15	0.19	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	73.08870	0.07309	61.05360	0.06105	73.089	20.22	0.19	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	71.69280	0.07169	59.85160	0.05985	71.693	20.25	0.18	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	813.92220	0.81392	905.27430	0.90527	813.922	20.38	0.83	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	901.99660	0.90200	995.43530	0.99544	901.997	20.65	0.86	242,188,736.40	20,000	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	52.89660	0.05290	44.33530	0.04434	52.897	20.65	0.14	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	51.82590	0.05183	43.45330	0.04345	51.826	20.68	0.14	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	43.97730	0.04398	36.98330	0.03698	43.977	20.89	0.12	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	43.08050	0.04308	36.24400	0.03624	43.081	20.92	0.12	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	38.85570	0.03886	32.76090	0.03276	38.856	21.05	0.11	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	35.03380	0.03503	29.60880	0.02961	35.034	21.19	0.10	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,084.13380	1.08413	1,180.70880	1.18071	1,084.134	21.19	0.90	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,130.67920	1.13068	1,227.85730	1.22786	1,130.679	21.32	0.91	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,177.55890	1.17756	1,275.28000	1.27528	1,177.559	21.46	0.92	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	24.59470	0.02459	20.98370	0.02098	24.595	21.64	0.07	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	20.38020	0.02038	17.48390	0.01748	20.380	21.89	0.06	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	19.54630	0.01955	16.77930	0.01678	19.546	21.94	0.06	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,367.84600	1.36785	1,467.20330	1.46720	1,367.846	21.99	0.94	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	18.74600	0.01875	16.10330	0.01610	18.746	21.99	0.06	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	18.35820	0.01836	15.77550	0.01578	18.358	22.02	0.06	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	15.55330	0.01555	13.38470	0.01338	15.553	22.24	0.05	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	15.23720	0.01524	13.11260	0.01311	15.237	22.27	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	14.92760	0.01493	12.84620	0.01285	14.928	22.30	0.05	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	12.41260	0.01241	10.68290	0.01068	12.413	22.55	0.04	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	11.67420	0.01167	10.04750	0.01005	11.674	22.64	0.04	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,698.43070	1.69843	1,799.12950	1.79913	1,698.431	22.95	0.97	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	9.14330	0.00914	7.86780	0.00787	9.143	22.98	0.03	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	8.09690	0.00810	6.96650	0.00697	8.097	23.15	0.03	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	6.75450	0.00675	5.80910	0.00581	6.755	23.40	0.02	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	5.42180	0.00542	4.65970	0.00466	5.422	23.71	0.02	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	5.10830	0.00511	4.38910	0.00439	5.108	23.80	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	4.53680	0.00454	3.89610	0.00390	4.537	23.96	0.02	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	4.19350	0.00419	3.59980	0.00360	4.194	24.08	0.01	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	2.26240	0.00226	1.93350	0.00193	2.262	24.98	0.01	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	1.44720	0.00145	1.23080	0.00123	1.447	25.66	0.01	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	1.00930	0.00101	1.13770	0.00114	1.009	26.23	0.00	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.16110	14.16110	14.05920	14.05920		17.89	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	170.05960	0.17006	210.92280	0.21092	170.060	17.55	0.35	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	373.09540	0.37310	439.50300	0.43950	373.095	18.34	0.56	0.00	0	35,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	826.30760	0.82631	914.39790	0.91440	826.308	20.16	0.80	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,182.51440	1.18251	1,277.68160	1.27768	1,182.514	21.26	0.89	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.16280	14.16280	14.06090	14.06090		17.89	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	25.65150	0.02565	33.41940	0.03342	25.652	17.33	0.08	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	34.29510	0.03430	44.39360	0.04439	34.295	17.17	0.10	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	135.53290	0.13553	115.09780	0.11510	135.533	19.43	0.28	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	117.06430	0.11706	99.45640	0.09946	117.064	19.70	0.25	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.17970	14.17970	14.07730	14.07730		17.48	0.00	212,287.50	15	3,405.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	16.98780	0.01699	23.43380	0.02343	16.988	16.17	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	161.47320	0.16147	200.33580	0.20034	161.473	16.88	0.31	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	313.13530	0.31314	274.09150	0.27409	313.135	17.54	0.49	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	371.18630	0.37119	435.96930	0.43597	371.186	17.62	0.52	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	892.38360	0.89238	980.68250	0.98068	892.384	19.62	0.78	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	3.94640	0.00395	3.43650	0.00344	3.946	22.70	0.01	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	2.66800	0.00267	2.81620	0.00282	2.668	25.60	0.01	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.18310	14.18310	14.08060	14.08060		17.45	0.00	0.00	0	55.00
\$ / R	On 07/01/2019	Any day expiry			14.19160	14.19160	14.08890	14.08890		17.32	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	126.48210	0.12648	159.31080	0.15931	126.482	16.49	0.24	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	389.22810	0.38923	343.86950	0.34387	389.228	17.20	0.54	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	199.92450	0.19992	177.48740	0.17749	199.925	18.54	0.33	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.20510	14.20510	14.10200	14.10200		17.28	0.00	0.00	0	150.00
\$ / R	On 16/01/2019	Any day expiry			14.20680	14.20680	14.10370	14.10370		17.29	0.00	0.00	0	8.00
\$ / R	On 18/01/2019	Any day expiry			14.21020	14.21020	14.10700	14.10700		17.32	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	13.99810	0.01400	17.33110	0.01733	13.998	16.35	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.23070	14.23070	14.12700	14.12700		17.40	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.23250	14.23250	14.12870	14.12870		17.43	0.00	0.00	0	1,838.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	46.25450	0.04625	59.35150	0.05935	46.254	15.99	0.09	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	420.82830	0.42083	482.52570	0.48253	420.828	17.35	0.47	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	448.41680	0.44842	513.02700	0.51303	448.417	17.43	0.49	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	379.45440	0.37945	344.96600	0.34497	379.454	17.73	0.46	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	179.16830	0.17917	163.83540	0.16384	179.168	19.48	0.25	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	127.29860	0.12730	117.06120	0.11706	127.299	20.24	0.19	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.25480	14.25480	14.15060	14.15060		17.48	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			14.25830	14.25830	14.15400	14.15400		17.52	0.00	0.00	0	6.00
\$ / R	On 28/02/2019	Any day expiry			14.28070	14.28070	14.17610	14.17610		17.62	0.00	0.00	0	5,841.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	76.53500	0.07654	91.29280	0.09129	76.535	16.11	0.12	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	479.75700	0.47976	537.65500	0.53766	479.757	17.46	0.46	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	507.19400	0.50719	567.50360	0.56750	507.194	17.54	0.47	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	432.33850	0.43234	397.14020	0.39714	432.338	18.09	0.45	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	235.75940	0.23576	217.14860	0.21715	235.759	19.67	0.27	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	177.34300	0.17734	163.47990	0.16348	177.343	20.43	0.21	0.00	0	250.00
\$ / R	On 05/03/2019	Any day expiry			14.28940	14.28940	14.18460	14.18460		17.62	0.00	0.00	0	80.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.31190	14.31190	14.20680	14.20680		17.65	0.00	34,663,421.80	2,422	58,734.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.13800	0.00214	2.12860	0.00213	2.138	21.96	0.00	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	13.28330	0.01328	14.97230	0.01497	13.283	17.98	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	41.01490	0.04101	47.36010	0.04736	41.015	16.65	0.07	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	43.49900	0.04350	50.26830	0.05027	43.499	16.58	0.07	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	77.97040	0.07797	92.51960	0.09252	77.970	16.00	0.12	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	80.98430	0.08098	95.98150	0.09598	80.984	16.01	0.12	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	93.91120	0.09391	110.77720	0.11078	93.911	16.07	0.14	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	102.72780	0.10273	120.82110	0.12082	102.728	16.11	0.15	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	116.06250	0.11606	135.95040	0.13595	116.063	16.16	0.16	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	122.14480	0.12214	142.82670	0.14283	122.145	16.19	0.17	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	144.05990	0.14406	167.50230	0.16750	144.060	16.26	0.19	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	163.48230	0.16348	189.24100	0.18924	163.482	16.32	0.21	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	171.21360	0.17121	197.86240	0.19786	171.214	16.35	0.22	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	181.90690	0.18191	209.76150	0.20976	181.907	16.38	0.23	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	198.78800	0.19879	228.48880	0.22849	198.788	16.42	0.24	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	210.60880	0.21061	241.56700	0.24157	210.609	16.45	0.25	0.00	0	550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	226.03910	0.22604	259.78060	0.25978	226.039	16.49	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	242.21340	0.24221	278.79850	0.27880	242.213	16.53	0.28	0.00	0	9,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	271.53590	0.27154	310.89720	0.31090	271.536	16.66	0.30	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	279.18360	0.27918	319.24470	0.31924	279.184	16.69	0.31	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	286.95870	0.28696	327.71720	0.32772	286.959	16.72	0.31	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	298.86150	0.29886	340.66810	0.34067	298.862	16.77	0.32	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	315.17810	0.31518	358.37680	0.35838	315.178	16.83	0.33	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	340.60260	0.34060	385.89290	0.38589	340.603	16.93	0.35	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	344.95160	0.34495	390.58760	0.39059	344.952	16.94	0.35	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	362.65940	0.36266	409.67830	0.40968	362.659	17.01	0.36	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	409.11340	0.40911	459.56730	0.45957	409.113	17.17	0.39	0.00	0	17,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	428.55760	0.42856	480.37310	0.48037	428.558	17.23	0.40	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	511.17680	0.51118	568.30540	0.56831	511.177	17.49	0.45	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	555.31310	0.55531	615.84430	0.61584	555.313	17.62	0.47	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	578.53120	0.57853	534.80340	0.53480	578.531	17.65	0.52	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	596.03240	0.59603	658.87410	0.65887	596.032	17.75	0.49	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	638.35550	0.63836	703.19740	0.70320	638.356	17.89	0.51	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	650.68720	0.65069	716.09510	0.71610	650.687	17.93	0.51	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	656.89620	0.65690	722.57850	0.72258	656.896	17.95	0.52	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	507.57470	0.50757	468.98520	0.46899	507.575	18.01	0.47	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	500.22510	0.50023	462.17870	0.46218	500.225	18.05	0.47	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	688.32510	0.68833	755.37870	0.75538	688.325	18.05	0.53	0.00	0	20,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	707.49510	0.70750	775.35300	0.77535	707.495	18.11	0.54	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	726.89010	0.72689	795.54300	0.79554	726.890	18.17	0.55	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	786.41110	0.78641	857.37040	0.85737	786.411	18.35	0.57	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	847.85490	0.84785	921.00420	0.92100	847.855	18.52	0.59	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	896.91080	0.89691	971.68600	0.97169	896.911	18.66	0.61	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	904.00800	0.90401	979.00940	0.97901	904.008	18.68	0.61	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	911.12360	0.91112	986.35300	0.98635	911.124	18.70	0.61	0.00	0	10,010.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	918.26360	0.91826	993.71340	0.99371	918.264	18.72	0.61	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	347.16880	0.34717	321.02190	0.32102	347.169	19.04	0.35	0.00	0	200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,065.38110	1.06538	1,145.09340	1.14509	1,065.381	19.12	0.66	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,111.10160	1.11110	1,191.91900	1.19192	1,111.102	19.25	0.67	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,126.48730	1.12649	1,207.66020	1.20766	1,126.487	19.29	0.67	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,134.20650	1.13421	1,215.55530	1.21556	1,134.206	19.31	0.67	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	307.15340	0.30715	284.09930	0.28410	307.153	19.39	0.32	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,180.87750	1.18088	1,263.26470	1.26326	1,180.878	19.43	0.69	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,188.71600	1.18872	1,271.27070	1.27127	1,188.716	19.45	0.69	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	296.34280	0.29634	274.12870	0.27413	296.343	19.49	0.31	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,284.03000	1.28403	1,368.51430	1.36851	1,284.030	19.70	0.71	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	251.65260	0.25165	232.94800	0.23295	251.653	19.96	0.27	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	249.88530	0.24989	231.31920	0.23132	249.885	19.98	0.27	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	242.94940	0.24295	224.92990	0.22493	242.949	20.06	0.26	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	239.56300	0.23956	221.81190	0.22181	239.563	20.11	0.26	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	236.22620	0.23623	218.73970	0.21874	236.226	20.15	0.25	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	217.27240	0.21727	200.74000	0.20074	217.272	20.39	0.24	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	195.40510	0.19541	179.83690	0.17984	195.405	20.68	0.22	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	192.57040	0.19257	177.23140	0.17723	192.570	20.71	0.21	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	184.33080	0.18433	169.65060	0.16965	184.331	20.81	0.20	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	172.66940	0.17267	158.93010	0.15893	172.669	20.96	0.19	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	170.18630	0.17019	156.64730	0.15665	170.186	20.99	0.19	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	154.96460	0.15496	142.65910	0.14266	154.965	21.21	0.18	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	137.25650	0.13726	126.39190	0.12639	137.256	21.50	0.16	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	129.70180	0.12970	119.45470	0.11945	129.702	21.63	0.15	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	112.76050	0.11276	103.89880	0.10390	112.760	21.96	0.13	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	111.20630	0.11121	102.47170	0.10247	111.206	22.00	0.13	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	86.99870	0.08700	80.24790	0.08025	86.999	22.60	0.10	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	86.41730	0.08642	79.71550	0.07972	86.417	22.62	0.10	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	83.57820	0.08358	77.10860	0.07711	83.578	22.70	0.10	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	80.31310	0.08031	74.36820	0.07437	80.313	22.80	0.10	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	79.78290	0.07978	73.96710	0.07397	79.783	22.82	0.10	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	79.25670	0.07926	73.56770	0.07357	79.257	22.83	0.10	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	73.48510	0.07349	68.64030	0.06864	73.485	23.11	0.09	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	70.83490	0.07083	66.17540	0.06618	70.835	23.27	0.09	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	63.96670	0.06397	59.78570	0.05979	63.967	23.74	0.08	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	50.51080	0.05051	47.24770	0.04725	50.511	24.92	0.06	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	42.60240	0.04260	39.86370	0.03986	42.602	25.86	0.05	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.32750	14.32750	14.22210	14.22210		17.78	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	423.88520	0.42389	474.62800	0.47463	423.885	17.19	0.39	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.33100	14.33100	14.22550	14.22550		17.80	0.00	0.00	0	3,753.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	105.31590	0.10532	123.35940	0.12336	105.316	16.12	0.14	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	530.31840	0.53032	587.05180	0.58705	530.318	17.55	0.44	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	557.74590	0.55775	615.99380	0.61599	557.746	17.63	0.46	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	478.00390	0.47800	442.80610	0.44281	478.004	18.42	0.44	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	285.17910	0.28518	264.15320	0.26415	285.179	19.91	0.29	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	225.29230	0.22529	207.82620	0.20783	225.292	20.63	0.23	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.33790	14.33790	14.23230	14.23230		17.78	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.37950	14.37950	14.27320	14.27320		17.88	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.38650	14.38650	14.28010	14.28010		17.86	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	134.83840	0.13484	155.41890	0.15542	134.838	16.12	0.16	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,160.25050	1.16025	1,086.91700	1.08692	1,160.251	16.53	0.74	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	574.41950	0.57442	630.08560	0.63009	574.419	17.53	0.43	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	601.74640	0.60175	658.72980	0.65873	601.746	17.61	0.44	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	517.10480	0.51710	481.80070	0.48180	517.105	18.64	0.43	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	329.56130	0.32956	306.94120	0.30694	329.561	20.06	0.29	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	269.73070	0.26973	249.97370	0.24997	269.731	20.67	0.25	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.44030	14.44030	14.33330	14.33330		17.95	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	162.53170	0.16253	184.68420	0.18468	162.532	16.17	0.17	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	612.78130	0.61278	667.91390	0.66791	612.781	17.55	0.42	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	640.03850	0.64004	696.38960	0.69639	640.038	17.63	0.43	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	551.03850	0.55104	516.44370	0.51644	551.038	18.89	0.42	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	368.51250	0.36851	345.76420	0.34576	368.513	20.25	0.30	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	305.74420	0.30574	285.52930	0.28553	305.744	20.79	0.25	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.44560	14.44560	14.33860	14.33860		17.93	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.46490	14.46490	14.35780	14.35780		17.98	0.00	1,374,165.50	95	18,836.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.13190	0.00713	7.31800	0.00732	7.132	17.91	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	59.53160	0.05953	67.31040	0.06731	59.532	15.73	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	124.20380	0.12420	140.65280	0.14065	124.204	16.03	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	169.85970	0.16986	192.04150	0.19204	169.860	16.18	0.17	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	174.31960	0.17432	197.05950	0.19706	174.320	16.19	0.17	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	236.03730	0.23604	264.22890	0.26423	236.037	16.40	0.22	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	445.85150	0.44585	491.55550	0.49156	445.852	16.98	0.34	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	468.70300	0.46870	515.67320	0.51567	468.703	17.06	0.35	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,001.13520	1.00114	943.51910	0.94352	1,001.135	17.22	0.63	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	798.06940	0.79807	750.84290	0.75084	798.069	17.93	0.54	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	734.71550	0.73472	690.92450	0.69092	734.716	18.19	0.50	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	881.07780	0.88108	945.42030	0.94542	881.078	18.27	0.51	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	649.15260	0.64915	610.15660	0.61016	649.153	18.57	0.46	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	562.39840	0.56240	528.63920	0.52864	562.398	19.03	0.41	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	434.92260	0.43492	409.06930	0.40907	434.923	19.92	0.33	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	398.91070	0.39891	375.27790	0.37528	398.911	20.23	0.31	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	376.60920	0.37661	353.04890	0.35305	376.609	20.42	0.29	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	361.72920	0.36173	339.04090	0.33904	361.729	20.53	0.28	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	155.39700	0.15540	147.92500	0.14793	155.397	23.69	0.13	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.47540	14.47540	14.36820	14.36820		18.05	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	944.11580	0.94412	1,009.94050	1.00994	944.116	18.40	0.52	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	210.27880	0.21028	197.40680	0.19741	210.279	22.17	0.17	0.00	0	20,000.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 28/06/2019	Any day expiry			14.48940	14.48940		14.38220	14.38220		18.06	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	185.71800	0.18572	209.05430	0.20905	185.718	16.21	0.18	0.00	0	500.00			
\$ / R	14.20	Put	On 28/06/2019	Any day expiry	644.15150	0.64415	698.61160	0.69861	644.152	17.58	0.41	0.00	0	250.00			
\$ / R	14.25	Put	On 28/06/2019	Any day expiry	671.38730	0.67139	726.99750	0.72700	671.387	17.66	0.42	0.00	0	250.00			
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	579.03740	0.57904	545.33080	0.54533	579.037	19.13	0.41	0.00	0	500.00			
\$ / R	15.96	Call	On 28/06/2019	Any day expiry	400.45600	0.40046	376.15420	0.37615	400.456	20.44	0.30	0.00	0	250.00			
\$ / R	16.32	Call	On 28/06/2019	Any day expiry	337.28680	0.33729	316.51430	0.31651	337.287	20.93	0.26	0.00	0	250.00			
\$ / R			On 01/07/2019	Any day expiry	14.49470	14.49470	14.38750	14.38750		18.04	0.00	0.00	0	55.00			
\$ / R			On 03/07/2019	Any day expiry	14.49820	14.49820	14.39090	14.39090		18.06	0.00	0.00	0	0.00			
\$ / R	13.45	Put	On 03/07/2019	Any day expiry	319.55590	0.31956	352.97270	0.35297	319.556	16.62	0.26	0.00	0	39,250.00			
\$ / R	16.44	Call	On 03/07/2019	Any day expiry	328.43980	0.32844	308.39180	0.30839	328.440	21.06	0.25	0.00	0	39,250.00			
\$ / R			On 31/07/2019	Any day expiry	14.54730	14.54730	14.43980	14.43980		18.14	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	209.29150	0.20929	235.69840	0.23570	209.292	16.19	0.18	0.00	0	500.00			
\$ / R	14.20	Put	On 31/07/2019	Any day expiry	676.81080	0.67681	730.26620	0.73027	676.811	17.59	0.41	0.00	0	250.00			
\$ / R	14.25	Put	On 31/07/2019	Any day expiry	703.94310	0.70394	758.52620	0.75853	703.943	17.67	0.42	0.00	0	250.00			
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	613.92670	0.61393	580.89560	0.58090	613.927	19.34	0.40	0.00	0	500.00			
\$ / R	16.14	Call	On 31/07/2019	Any day expiry	436.72640	0.43673	412.19790	0.41220	436.726	20.56	0.30	0.00	0	250.00			
\$ / R	16.50	Call	On 31/07/2019	Any day expiry	374.42470	0.37442	353.11520	0.35312	374.425	21.04	0.26	0.00	0	250.00			
\$ / R			On 01/08/2019	Any day expiry	14.54900	14.54900	14.44160	14.44160		18.15	0.00	0.00	0	55.00			
\$ / R			On 13/08/2019	Any day expiry	14.57010	14.57010	14.46250	14.46250		18.14	0.00	0.00	0	0.00			
\$ / R	14.48	Put	On 13/08/2019	Any day expiry	846.92410	0.84692	905.80670	0.90581	846.924	18.03	0.45	0.00	0	3,147.00			
\$ / R	16.35	Call	On 13/08/2019	Any day expiry	424.92030	0.42492	401.54580	0.40155	424.920	20.79	0.29	0.00	0	3,147.00			
\$ / R			On 30/08/2019	Any day expiry	14.60020	14.60020	14.49260	14.49260		18.23	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	227.85160	0.22785	256.74810	0.25675	227.852	16.13	0.19	0.00	0	500.00			
\$ / R	14.20	Put	On 30/08/2019	Any day expiry	704.04690	0.70405	756.69730	0.75670	704.047	17.61	0.40	0.00	0	250.00			
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	731.10940	0.73111	784.82100	0.78482	731.109	17.69	0.41	0.00	0	250.00			
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	637.85460	0.63785	605.45050	0.60545	637.855	19.56	0.39	0.00	0	500.00			
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	463.65500	0.46365	438.97400	0.43897	463.655	20.72	0.30	0.00	0	250.00			
\$ / R	16.70	Call	On 30/08/2019	Any day expiry	401.42810	0.40143	379.82880	0.37983	401.428	21.19	0.27	0.00	0	250.00			
\$ / R			On 02/09/2019	Any day expiry	14.60560	14.60560	14.49790	14.49790		18.21	0.00	0.00	0	55.00			
\$ / R			On 05/09/2019	Any day expiry	14.61100	14.61100	14.50330	14.50330		18.22	0.00	0.00	0	0.00			
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	215.29610	0.21530	197.68210	0.19768	215.296	25.00	0.14	0.00	0	20,000.00			
\$ / R			On 16/09/2019	Foreign Exchange Future	14.63070	14.63070	14.52290	14.52290		18.28	0.00	1,389,916.50	95	14,099.00			
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	12.93440	0.01293	12.77520	0.01278	12.934	16.39	0.02	0.00	0	1,000.00			
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	110.00220	0.11000	129.42380	0.12942	110.002	14.91	0.11	0.00	0	1,000.00			
\$ / R	13.91	Put	On 16/09/2019	Foreign Exchange Future	569.66880	0.56967	616.51800	0.61652	569.669	17.14	0.34	0.00	0	81,930.00			
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	598.66380	0.59866	646.81800	0.64682	598.664	17.23	0.35	0.00	0	800.00			
\$ / R	14.09	Put	On 16/09/2019	Foreign Exchange Future	658.86730	0.65887	709.58390	0.70958	658.867	17.42	0.38	0.00	0	33,715.00			
\$ / R	14.14	Put	On 16/09/2019	Foreign Exchange Future	684.80600	0.68481	736.57220	0.73657	684.806	17.49	0.38	0.00	0	141,127.00			
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	721.94190	0.72194	775.16420	0.77516	721.942	17.60	0.40	0.00	0	2,700.00			
\$ / R	14.33	Put	On 16/09/2019	Foreign Exchange Future	787.79580	0.78780	843.46600	0.84347	787.796	17.79	0.42	0.00	0	33,151.00			
\$ / R	14.72	Put	On 16/09/2019	Foreign Exchange Future	1,019.44060	1.01944	1,081.32330	1.08132	1,019.441	18.37	0.48	0.00	0	1,200.00			
\$ / R	15.38	Put	On 16/09/2019	Foreign Exchange Future	1,463.00050	1.46300	1,535.52270	1.53552	1,463.000	19.30	0.58	0.00	0	5,000.00			
\$ / R	15.56	Put	On 16/09/2019	Foreign Exchange Future	1,594.84510	1.59485	1,669.82000	1.66982	1,594.845	19.56	0.60	0.00	0	2,571.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	591.53400	0.59153	562.43160	0.56243	591.534	20.02	0.36	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	357.01930	0.35702	338.90920	0.33891	357.019	21.77	0.23	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	310.57590	0.31058	299.32460	0.29932	310.576	22.30	0.21	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	293.86170	0.29386	283.51630	0.28352	293.862	22.69	0.19	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	287.90880	0.28791	277.88710	0.27789	287.909	22.83	0.19	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	263.65560	0.26366	254.93580	0.25494	263.656	23.49	0.17	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	252.92590	0.25293	244.77790	0.24478	252.926	23.82	0.17	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	244.08050	0.24408	236.40290	0.23640	244.080	24.11	0.16	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	241.96490	0.24196	234.40030	0.23440	241.965	24.19	0.16	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	198.07600	0.19808	182.38470	0.18238	198.076	24.88	0.13	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.65590	14.65590	14.54790	14.54790		18.28	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	244.44770	0.24445	275.46040	0.27546	244.448	16.05	0.19	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	727.68520	0.72769	780.00380	0.78000	727.685	17.59	0.39	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	754.65370	0.75465	807.95140	0.80795	754.654	17.67	0.40	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	666.77020	0.66677	634.50340	0.63450	666.770	19.71	0.39	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	493.49080	0.49349	468.72930	0.46873	493.491	20.81	0.30	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	429.10350	0.42910	407.53460	0.40753	429.103	21.29	0.27	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.65950	14.65950	14.55150	14.55150		18.29	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.71160	14.71160	14.60320	14.60320		18.34	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	262.04970	0.26205	293.40420	0.29340	262.050	16.04	0.19	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	750.47120	0.75047	802.38570	0.80239	750.471	17.59	0.39	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	777.35090	0.77735	830.18490	0.83018	777.351	17.67	0.39	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	688.26760	0.68827	656.40550	0.65641	688.268	19.90	0.38	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	518.12220	0.51812	493.46880	0.49347	518.122	20.96	0.30	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	455.58520	0.45559	433.93600	0.43394	455.585	21.43	0.27	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.76440	14.76440	14.65640	14.65640		18.42	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	277.73120	0.27773	308.38630	0.30839	277.731	16.04	0.19	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	770.76470	0.77076	822.42590	0.82243	770.765	17.61	0.38	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	797.57650	0.79758	850.12660	0.85013	797.576	17.68	0.39	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	713.22920	0.71323	682.30500	0.68231	713.229	20.07	0.38	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	544.99350	0.54499	520.38850	0.52039	544.993	21.10	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	483.61100	0.48361	461.73640	0.46174	483.611	21.57	0.27	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.77040	14.77040	14.66220	14.66220		18.41	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.79200	14.79200	14.68370	14.68370		18.51	0.00	0.00	0	9,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	51.59750	0.05160	61.63960	0.06164	51.598	13.84	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	530.85410	0.53085	568.70290	0.56870	530.854	17.06	0.29	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	493.29140	0.49329	471.60280	0.47160	493.291	21.70	0.27	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	250.72830	0.25073	233.14970	0.23315	250.728	24.66	0.14	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.82750	14.82750	14.71890	14.71890		18.60	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	296.75810	0.29676	325.67630	0.32568	296.758	16.13	0.20	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	791.96730	0.79197	843.69810	0.84370	791.967	17.66	0.37	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	818.67560	0.81868	871.31440	0.87131	818.676	17.73	0.38	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	744.16100	0.74416	713.08040	0.71308	744.161	20.30	0.38	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	579.30040	0.57930	554.76590	0.55477	579.300	21.30	0.31	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	518.66280	0.51866	496.92440	0.49692	518.663	21.75	0.28	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.83140	14.83140	14.72280	14.72280		18.61	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.88850	14.88850	14.77950	14.77950		18.72	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.94960	14.94960	14.84010	14.84010		18.80	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.97720	14.97720	14.86750	14.86750		18.87	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.01060	15.01060	14.90070	14.90070		18.90	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.06380	15.06380	14.95350	14.95350		18.96	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.13080	15.13080	15.01990	15.01990		19.08	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.15050	15.15050	15.03950	15.03950		19.09	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.24110	15.24110	15.12940	15.12940		19.19	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.33560	15.33560	15.22320	15.22320		19.27	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.15090	14.15090	14.04890	14.04890		17.95	0.00	0.00	0	439.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.31190	14.31190	14.20680	14.20680		17.65	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.46490	14.46490	14.35780	14.35780		17.98	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.63070	14.63070	14.52290	14.52290		18.28	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.79200	14.79200	14.68370	14.68370		18.51	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry			18.13780	18.13780	17.99730	17.99730		17.63	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.17920	18.17920	18.03910	18.03910		18.02	0.00	18,960,905.60	1,043	448,799.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	49.25430	0.04925	37.59580	0.03760	49.254	19.10	0.12	0.00	0	200.00
£ / R	On 31/01/2019	Any day expiry			18.33490	18.33490	18.19240	18.19240		17.26	0.00	0.00	0	23.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.47710	18.47710	18.33240	18.33240		17.18	0.00	9,478,752.30	513	11,340.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	496.96090	0.49696	554.36480	0.55436	496.961	17.17	0.38	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,162.97690	1.16298	1,259.11900	1.25912	1,162.977	17.65	0.63	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	257.66690	0.25767	228.89090	0.22889	257.667	18.32	0.24	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	227.32660	0.22733	201.66590	0.20167	227.327	18.48	0.22	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	91.73250	0.09173	80.00690	0.08001	91.733	19.49	0.10	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.75680	18.75680	18.60880	18.60880		17.36	0.00	12,379,488.00	660	5,301.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.06270	19.06270	18.91490	18.91490		17.74	0.00	14,487,652.00	760	9,430.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.35950	19.35950	19.21240	19.21240		18.10	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.69570	19.69570	19.54780	19.54780		18.61	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12610	0.12610	0.12483	0.12483		27.80	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12860	0.12860	0.12731	0.12731		22.97	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13097	0.13097	0.12964	0.12964		22.67	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.11460	16.11460	16.04190	16.04190		15.97	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.15890	16.15890	16.08670	16.08670		16.25	0.00	5,801,045.10	359	130,140.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.48680	16.48680	16.41120	16.41120		16.19	0.00	12,562,941.60	762	36,504.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	215.32950	0.21533	240.14860	0.24015	215.330	15.08	0.25	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	848.02080	0.84802	808.46060	0.80846	848.021	15.53	0.65	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	1,180.01220	1.18001	1,240.12940	1.24013	1,180.012	17.65	0.67	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	69.24170	0.06924	67.20390	0.06720	69.242	21.14	0.08	0.00	0	462.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/06/2019	Foreign Exchange Future			16.79410		16.79410		16.71620	16.71620		16.59	0.00	3,879,437.10	231	4,675.00
€ / R	On 14/08/2019	Any day expiry			17.01350		17.01350		16.93540	16.93540		16.82	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	974.33310		0.97433	1,021.68950	1.02169		974.333	16.83	0.47	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	357.63160		0.35763	346.66670	0.34667		357.632	20.22	0.23	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.13320		17.13320		17.05500	17.05500		16.95	0.00	4,060,568.40	237	9,050.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	614.85460		0.61485	596.28940	0.59629		614.855	18.75	0.35	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.44940		17.44940		17.36730	17.36730		17.18	0.00	0.00	0	0.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	81.56790		0.08157	87.86790	0.08787		81.568	15.94	0.06	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	560.70380		0.56070	592.46180	0.59246		560.704	15.79	0.29	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	496.00450		0.49600	482.38240	0.48238		496.004	20.62	0.25	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.78130		17.78130		17.70290	17.70290		17.51	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.73000		97.73000		97.70000	97.70000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			604.04200		604.04200		604.34300	604.34300			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			614.66700		614.66700		614.97000	614.97000			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			626.96700		626.96700		627.28100	627.28100			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			695.11300		695.11300		695.75500	695.75500			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			707.34100		707.34100		707.99000	707.99000			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			721.49500		721.49500		722.16300	722.16300			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			630.02600		630.02600		630.95000	630.95000			0.00	0.00	0	911.00
ALBI	On 02/05/2019	Index Future			641.10900		641.10900		642.04500	642.04500			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			653.93800		653.93800		654.89800	654.89800			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.26840		10.26840		10.25270	10.25270		13.73	0.00	0.00	0	23,926.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.39980		10.39980		10.38210	10.38210		13.53	0.00	0.00	0	324.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.52740		10.52740		10.50930	10.50930		13.91	0.00	0.00	0	4,934.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.66730		10.66730		10.64960	10.64960		14.34	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.80350		10.80350		10.78610	10.78610		14.73	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.95840		10.95840		10.94140	10.94140		15.16	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			10.69360		10.69360		10.65630	10.65630		15.00	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.83610		10.83610		10.79690	10.79690		14.72	0.00	0.00	0	400.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.96680		10.96680		10.92630	10.92630		15.08	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.98230		10.98230		10.94060	10.94060		15.61	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.12160		11.12160		11.08120	11.08120		15.95	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.26050		11.26050		11.21970	11.21970		16.21	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			208.47000		208.47000		275.00000	275.00000			0.00	0.00	0	10,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future			14.27050		14.27050		14.13390	14.13390		16.40	0.00	0.00	0	1,616.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.57600		14.57600		14.43510	14.43510		16.65	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2019	Foreign Exchange Future		14.86240	14.86240		14.71820	14.71820		17.30	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		15.17960	15.17960		15.03210	15.03210		17.94	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		15.47450	15.47450		15.32250	15.32250		18.22	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		16.12230	16.12230		15.96520	15.96520		18.74	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.03750	2.03750		2.02400	2.02400		16.10	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.05550	2.05550		2.04180	2.04180		15.48	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.07440	2.07440		2.06030	2.06030		15.62	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.17130	2.17130		2.16110	2.16110		15.61	0.00	0.00	0	140.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.21620	2.21620		2.20570	2.20570		15.44	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.25870	2.25870		2.24780	2.24780		15.82	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.30550	2.30550		2.29440	2.29440		16.30	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.43270	2.43270		2.42080	2.42080		17.24	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.48570	2.48570		2.47320	2.47320		17.57	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		11.23739	76.58535		11.21795	76.69564			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.34101	74.14150		11.32099	74.25335			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.44327	75.62675		11.42244	75.74132			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.45134	78.71414		11.42668	78.87279			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.55460	75.83850		11.52918	75.99944			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.65477	77.35836		11.62836	77.52310			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		623.47000	623.47000		624.39300	624.39300			0.00	0.00	0	460.00
GOVI	On 02/05/2019	GOVI		634.43700	634.43700		635.37300	635.37300			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		647.13300	647.13300		648.09100	648.09100			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.80860	1.80860		1.79520	1.79520		17.74	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.83350	1.83350		1.81970	1.81970		17.86	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.85610	1.85610		1.84190	1.84190		17.88	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		132.12302	132.12302		132.22026	132.22026			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		134.47724	134.47724		134.57535	134.57535			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		137.15378	137.15378		137.25485	137.25485			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		100.61463	100.61463		100.72302	100.72302			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		101.33432	101.33432		101.44402	101.44402			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		103.38658	103.38658		103.49917	103.49917			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		102.56874	102.56874		102.58438	102.58438			0.00	0.00	0	6,770.00
I2033	On 02/05/2019	Bond Future		103.25075	103.25075		103.26612	103.26612			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		105.34170	105.34170		105.35812	105.35812			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		120.51327	120.51327		120.71485	120.71485			0.00	0.00	0	9,892.00
I2038	On 02/05/2019	Bond Future		122.66072	122.66072		122.86505	122.86505			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		125.09211	125.09211		125.30165	125.30165			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		114.48698	114.48698		114.93718	114.93718			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		114.84095	114.84095		115.29842	115.29842			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		117.16679	117.16679		117.63441	117.63441			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		118.13964	118.13964		118.40537	118.40537			0.00	0.00	0	10,302.00
I2050	On 02/05/2019	Bond Future		120.24450	120.24450		120.51432	120.51432			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		120.86110	120.86110		121.13717	121.13717			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/02/2019	Index Future		253.82500	253.82500		254.19200	254.19200			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future		258.34700	258.34700		258.71900	258.71900			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future		263.57600	263.57600		263.95800	263.95800			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.13760	0.13760		0.13580	0.13580			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13680	0.13680		0.13440	0.13440			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13610	0.13610		0.13390	0.13390			0.00	0.00	0	2,166.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NOK/R	On 14/12/2018	Foreign Exchange Future			1.65940		1.65940		1.65930	1.65930		14.71	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.68560		1.68560		1.68550	1.68550		14.75	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.71020		1.71020		1.70980	1.70980		14.94	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.66180		9.66180		9.59470	9.59470		13.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.78560		9.78560		9.71590	9.71590		13.77	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.90460		9.90460		9.83400	9.83400		14.13	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			10.03590		10.03590		9.96550	9.96550		14.79	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.53600		10.53600		10.46350	10.46350		15.78	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.68350		10.68350		10.61370	10.61370		16.28	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.33030		1.33030		1.32400	1.32400			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.33750		1.33750		1.33420	1.33420			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34550		1.34550		1.34220	1.34220			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.28470		1.28470		1.28400	1.28400			0.00	0.00	0	250.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.14190		1.14190		1.14510	1.14510			0.00	0.00	0	50.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.15200		1.15200		1.15520	1.15520			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.16100		1.16100		1.16430	1.16430			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			7.93020		7.93020	0.12560	8.01100	8.01100		19.18	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			9.18252		108.76415		9.16757	108.85047		7.09	0.00	5,873,264.10	54	67,120.00
R186	On 07/02/2019	Bond Future	8.30	Call	84.06000		0.08406		92.00000	0.09200	84.060	6.47	0.06	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	191.12000		0.19112		205.93000	0.20593	191.120	6.55	0.12	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	494.74000		0.49474		523.38000	0.52338	494.740	6.76	0.25	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,667.70000		1.66770		1,629.78000	1.62978	1,667.700	7.00	0.55	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,475.43000		1.47543		1,529.52000	1.52952	1,475.430	7.06	0.52	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,567.90000		1.56790		1,623.62000	1.62362	1,567.900	7.08	0.54	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,696.58000		1.69658		1,754.44000	1.75444	1,696.580	7.11	0.56	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,079.53000		2.07953		2,142.83000	2.14283	2,079.530	7.19	0.63	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	726.98000		0.72698		709.13000	0.70913	726.980	7.28	0.30	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	289.29000		0.28929		282.66000	0.28266	289.290	7.73	0.14	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	275.80000		0.27580		269.52000	0.26952	275.800	7.75	0.14	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.24695		110.67805		9.23145	110.76523		7.05	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	450.86000		0.45086		470.91000	0.47091	450.860	6.20	0.18	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	610.96000		0.61096		635.67000	0.63567	610.960	6.31	0.23	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	656.16000		0.65616		682.08000	0.68208	656.160	6.33	0.24	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	736.50000		0.73650		764.47000	0.76447	736.500	6.38	0.26	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,352.82000		1.35282		1,393.58000	1.39358	1,352.820	6.65	0.40	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,886.92000		1.88692		1,935.96000	1.93596	1,886.920	6.83	0.49	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,035.36000		2.03536		2,086.37000	2.08637	2,035.360	6.87	0.51	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,187.12000		2.18712		2,240.05000	2.24005	2,187.120	6.91	0.53	0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/05/2019	Bond Future	9.75	Put	1,006.74000	1.00674	987.17000	0.98717	1,006.740	7.25	0.29	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	751.63000	0.75163	737.01000	0.73701	751.630	7.49	0.23	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	691.67000	0.69167	678.25000	0.67825	691.670	7.56	0.21	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	646.71000	0.64671	634.21000	0.63421	646.710	7.62	0.20	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.30150	107.59191	9.28509	107.68167		7.18	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	456.40000	0.45640	473.82000	0.47382	456.400	6.08	0.16	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	1,798.71000	1.79871	1,841.42000	1.84142	1,798.710	6.74	0.42	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	1,166.15000	1.16615	1,147.19000	1.14719	1,166.150	7.86	0.26	0.00	0	6,000.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			297.65670	297.65670	297.63935	297.63935			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			302.96025	302.96025	302.94063	302.94063			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			301.53524	301.53524	301.51739	301.51739			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			231.35794	231.35794	231.80141	231.80141			0.00	0.00	0	8,990.00
R202	On 02/05/2019	Bond Future			235.48011	235.48011	235.93017	235.93017			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			236.23289	236.23289	236.69377	236.69377			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.49720	101.01305	8.48177	101.06416		3.61	0.00	0.00	0	60,251.00
R2023	On 02/05/2019	Bond Future			8.54817	98.86056	8.53186	98.91195		3.92	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.57766	100.84046	8.55980	100.89358		3.84	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.63527	89.33448	9.61528	89.45814		9.68	0.00	3,930,717.12	44	55,844.00
R2030	On 07/02/2019	Bond Future	8.90	Call	179.78000	0.17978	197.62000	0.19762	179.780	8.69	0.11	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	495.32000	0.49532	531.98000	0.53198	495.320	9.02	0.23	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,476.14000	1.47614	1,547.11000	1.54711	1,476.140	9.54	0.49	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,733.02000	1.73302	1,810.11000	1.81011	1,733.020	9.61	0.54	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	490.66000	0.49066	473.67000	0.47367	490.660	10.25	0.20	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.70087	90.90676	9.68028	91.03202		9.61	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	504.74000	0.50474	532.24000	0.53224	504.740	8.63	0.18	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,457.83000	1.45783	1,513.06000	1.51306	1,457.830	9.25	0.38	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,219.70000	1.21970	1,189.01000	1.18901	1,219.700	10.15	0.30	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.76219	88.72195	9.74068	88.85046		9.87	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.81196	91.64805	9.79204	91.78167		10.40	0.00	73,501,736.10	802	42,549.00
R2032	On 02/05/2019	Bond Future			9.87572	89.10385	9.85524	89.23925		10.70	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 01/08/2019	Bond Future		9.93337	90.88884		9.91207	91.02764		10.57	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.93784	95.59780		9.91796	95.74581		11.05	0.00	0.00	0	71,612.00
R2035	On 02/05/2019	Bond Future		9.99852	92.77959		9.97812	92.92960		11.39	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future		10.05451	94.63790		10.03334	94.79161		11.28	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.99760	87.89158		9.97769	88.04061		12.13	0.00	0.00	0	58,272.00
R2037	On 02/05/2019	Bond Future		10.06035	89.43850		10.03992	89.58962		11.94	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future		10.12035	86.97406		10.09916	87.12888		12.41	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future		10.06209	91.08374		10.03704	91.28510		12.51	0.00	0.00	0	33,526.00
R2040	On 02/05/2019	Bond Future		10.12429	92.68684		10.09858	92.89117		12.31	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	1,222.95000	1.22295	1,290.31000	1.29031	1,222.950	1,222.950	11.40	0.29	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	3,325.48000	3.32548	3,447.68000	3.44768	3,325.480	3,325.480	12.25	0.55	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future		10.18397	90.03718		10.15735	90.24627		12.82	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		10.06431	88.34949		10.03925	88.55445		13.08	0.00	0.00	0	36,223.00
R2044	On 02/05/2019	Bond Future		10.12362	89.90446		10.09792	90.11242		12.88	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future		10.18041	87.32417		10.15382	87.53702		13.42	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		10.05063	91.78872		10.02559	91.99870		12.84	0.00	69,392,272.32	756	109,519.00
R2048	On 02/05/2019	Bond Future		10.10484	88.96687		10.07917	89.18004		13.30	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future		10.15500	90.74884		10.12849	90.96690		13.22	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		6.07245	101.59500		6.04906	101.61589		0.42	0.00	13,816,920.00	136	17,072.00
R207	On 02/05/2019	Bond Future		5.52779	103.38284		5.49738	103.40344		0.40	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future		4.01532	101.81059		3.96629	101.83237		0.24	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		7.46139	101.11467		7.44425	101.14758		1.48	0.00	0.00	0	17,015.00
R208	On 02/05/2019	Bond Future		7.42754	99.49279		7.40854	99.52565		1.70	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 01/08/2019	Bond Future			7.31425		101.48547		7.29173	101.51973		1.56	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			9.87799		72.61814		9.85807	72.74436		12.45	0.00	212,044,968.80	2,920	121,966.00
R209	On 07/02/2019	Bond Future	9.04	Call	124.33000		0.12433		137.80000	0.13780	124.330	10.98	0.08	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	745.84000		0.74584		793.74000	0.79374	745.840	11.76	0.30	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	878.19000		0.87819		849.33000	0.84933	878.190	12.73	0.31	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.93297		70.74675		9.91256	70.87479		12.93	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	896.35000		0.89635		937.19000	0.93719	896.350	11.97	0.27	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,477.74000		2.47774		2,552.81000	2.55281	2,477.740	12.87	0.52	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	902.82000		0.90282		880.66000	0.88066	902.820	14.18	0.22	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.98255		72.16400		9.96146	72.29506		12.79	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			186.73673		186.73673		187.22431	187.22431			0.00	0.00	0	3,308.00
R210	On 02/05/2019	Bond Future			187.50796		187.50796		188.00303	188.00303			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			191.30556		191.30556		191.81210	191.81210			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			155.35766		155.35766		155.47782	155.47782			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.12587		158.12587		158.24721	158.24721			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.25700		161.25700		161.38194	161.38194			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.71664		84.14237		9.69671	84.26355		10.18	0.00	0.00	0	32,397.00
R213	On 02/05/2019	Bond Future			9.77575		82.07336		9.75528	82.19612		10.59	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.82918		83.71715		9.80789	83.84299		10.42	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			10.04028		71.76382		10.01525	71.92830		13.24	0.00	5,669,341.78	79	29,831.00
R214	On 02/05/2019	Bond Future			10.09420		69.73055		10.06857	69.89746		13.72	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future			10.14403		71.12720		10.11758	71.29795		13.60	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.30590		10.30590		10.24400	10.24400		15.55	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.44820		10.44820		10.38390	10.38390		15.23	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.58750		10.58750		10.52150	10.52150		15.48	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.58830		2.58830		2.59950	2.59950		21.13	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.48360		2.48360		2.49060	2.49060		20.88	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.38630		2.38630		2.39400	2.39400		21.33	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,367,222,137.12</b>	<b>89,169</b>	<b>11 757 804.00</b>
<b>Grand Total:</b>												<b>1,367,222,137.12</b>	<b>89,169</b>	<b>11 757 804.00</b>